

**What is claimed is:**

1. A system comprising:
  - means for obtaining a parent matrix,  $N^M$ , the parent matrix being a first moment matrix of a parent model, the parent matrix having elements,  $n_{i,j}^M$ ,  $i$  and  $j$  being indices of the parent matrix, the parent matrix having first-row elements,  $n_{1,j}^M$ , the parent matrix further having diagonal elements  $n_{j,j}^M$ ;
  - means for obtaining a child matrix,  $N^S$ , the child matrix being a first moment matrix of a child model, the child model being a submodel within the parent model, the child matrix having elements,  $n_{k,l}^S$ ,  $k$  and  $l$  being indices of the child matrix, the child matrix having first-row elements,  $n_{1,k}^S$ , the child matrix further having diagonal elements,  $n_{k,k}^S$ ;
  - means for determining an expanded matrix,  $N^F$ , the expanded matrix being a first moment matrix of the child model instantiated within the parent model, the means for determining the expanded matrix comprising:
    - means for calculating a first set of first-row elements,  $n_{1,j}^F$ , for the expanded matrix, the first set of first row elements being calculated according to:

$$n_{1,j}^F = n_{1,j}^M;$$

- means for calculating a second set of first-row elements,  $n_{1,k}^F$ , for the expanded matrix, the second set of first row elements being calculated according to:

$$n_{1,k}^F = n_{1,s}^M n_{1,k}^S;$$

20 means for calculating a first set of diagonal elements,  $n_{j,j}^F$ , for the expanded matrix,

21 the first set of diagonal elements being calculated according to:

22 
$$n_{j,j}^F = n_{j,j}^M ; \text{ and}$$

23 means for calculating a second set of diagonal elements,  $n_{k,k}^F$ , for the expanded

24 matrix, the second set of diagonal elements being calculated according to:

25 
$$n_{k,k}^F = n_{k,k}^S + (n_{S,S}^M - 1) \cdot n_{1,k}^S .$$

2. A method comprising the steps of:

obtaining a parent matrix,  $N^M$ , the parent matrix being a first moment matrix of a parent model, the parent matrix having elements,  $n_{i,j}^M$ ,  $i$  and  $j$  being indices of the parent matrix, the parent matrix having first-row elements,  $n_{1,j}^M$ , the parent matrix further having diagonal elements  $n_{j,j}^M$ ;

obtaining a child matrix,  $N^S$ , the child matrix being a first moment matrix of a child model, the child model being a submodel within the parent model, the child matrix having elements,  $n_{k,l}^S$ ,  $k$  and  $l$  being indices of the child matrix, the child matrix having first-row elements,  $n_{1,k}^S$ , the child matrix further having diagonal elements,  $n_{k,k}^S$ ;  
and

determining an expanded matrix,  $N^F$ , the expanded matrix being a first moment matrix of the child model instantiated within the parent model, the step of determining the expanded matrix comprising the steps of:

calculating a first set of first-row elements,  $n_{1,j}^F$ , for the expanded matrix, the first set of first row elements being calculated according to:

$$n_{1,j}^F = n_{1,j}^M;$$

calculating a second set of first-row elements,  $n_{1,k}^F$ , for the expanded matrix, the second set of first row elements being calculated according to:

$$n_{1,k}^F = n_{1,s}^M n_{1,k}^S;$$

20 calculating a first set of diagonal elements,  $n_{j,j}^F$ , for the expanded matrix, the first  
 21 set of diagonal elements being calculated according to:

$$22 \quad n_{j,j}^F = n_{j,j}^M; \text{ and}$$

23 calculating a second set of diagonal elements,  $n_{k,k}^F$ , for the expanded matrix, the  
 24 second set of diagonal elements being calculated according to:

$$25 \quad n_{k,k}^F = n_{k,k}^S + (n_{S,S}^M - 1) \cdot n_{1,k}^S.$$

1        3.        In a system having a parent matrix,  $N^M$ , and a child matrix,  $N^S$ , the parent  
 2 matrix being a first moment matrix of a parent model, the parent matrix having elements,  
 3  $n_{i,j}^M$ ,  $i$  and  $j$  being indices of the parent matrix, the parent matrix having first-row elements,  
 4  $n_{1,j}^M$ , the parent matrix further having diagonal elements  $n_{j,j}^M$ , the child matrix being a first  
 5 moment matrix of a child model, the child model being a submodel within the parent  
 6 model, the child matrix having elements,  $n_{k,l}^S$ ,  $k$  and  $l$  being indices of the child matrix, the  
 7 child matrix having first-row elements,  $n_{1,k}^S$ , the child matrix further having diagonal  
 8 elements,  $n_{k,k}^S$ , a method comprising the steps of:

9        calculating a first set of first-row elements,  $n_{1,j}^F$ , for an expanded matrix, the  
 10 expanded matrix being a first moment matrix of the child model instantiated within the  
 11 parent model, the first set of first row elements being calculated according to:

$$12 \quad n_{1,j}^F = n_{1,j}^M;$$

calculating a second set of first-row elements,  $n_{1,k}^F$ , for the expanded matrix, the second set of first row elements being calculated according to:

$$n_{1,k}^F = n_{1,S}^M n_{1,k}^S ;$$

calculating a first set of diagonal elements,  $n_{j,j}^F$ , for the expanded matrix, the first set of diagonal elements being calculated according to:

$$n_{j,j}^F = n_{j,j}^M ; \text{ and}$$

calculating a second set of diagonal elements,  $n_{k,k}^F$ , for the expanded matrix, the second set of diagonal elements being calculated according to:

$$n_{k,k}^F = n_{k,k}^S + (n_{S,S}^M - 1) \cdot n_{1,k}^S .$$

4. A method comprising the steps of:

obtaining elements of a parent matrix,  $N^M$ , the parent matrix being a first moment matrix of a parent model;

obtaining elements of a child matrix,  $N^S$ , the child matrix being a first moment matrix of a child model, the child model being a submodel within the parent model;

determining elements of an expanded matrix,  $N^F$ , the expanded matrix being a first moment matrix of a flattened model, the flattened model representing an instantiation of the child model within the parent model, the elements of the expanded matrix being determined as a function of the elements of the parent matrix and the elements of the child matrix.

1           5.       The method of claim 4, wherein the step of obtaining elements of the parent  
2 matrix comprises the steps of:

3           obtaining first-row elements,  $n_{1,j}^M$ , of the parent matrix; and

4           obtaining diagonal elements,  $n_{j,j}^M$ , of the parent matrix.

1           6.       The method of claim 5, wherein the step of obtaining elements of the child  
2 matrix comprises the steps of:

3           obtaining first-row elements,  $n_{1,k}^S$ , of the child matrix; and

4           obtaining diagonal elements,  $n_{k,k}^S$ , of the child matrix.

1           7.       The method of claim 6, wherein the step of determining elements of the  
2 expanded matrix comprises the step of:

3           calculating a first set of first-row elements,  $n_{1,j}^F$ , for the expanded matrix, the first  
4 set of first row elements being calculated according to:

$$n_{1,j}^F = n_{1,j}^M.$$

1           8.       The method of claim 6, wherein the step of determining elements of the  
2 expanded matrix comprises the step of:

3           calculating a second set of first-row elements,  $n_{1,k}^F$ , for the expanded matrix, the  
4 second set of first row elements being calculated according to:

$$n_{1,k}^F = n_{1,s}^M n_{1,k}^S.$$

9. The method of claim 6, wherein the step of determining elements of the expanded matrix comprises the step of:

calculating a first set of diagonal elements,  $n_{j,j}^F$ , for the expanded matrix, the first set of diagonal elements being calculated according to:

$$n_{j,j}^F = n_{j,j}^M.$$

10. The method of claim 6, wherein the step of determining elements of the expanded matrix comprises the step of:

calculating a second set of diagonal elements,  $n_{k,k}^F$ , for the expanded matrix, the second set of diagonal elements being calculated according to:

$$n_{k,k}^F = n_{k,k}^S + (n_{S,S}^M - 1) \cdot n_{1,k}^S.$$

1           11.     In a system having hierarchically-nested processes, a method comprising  
2     the steps of:  
3           obtaining a parent matrix, the parent matrix being a first moment matrix of a parent  
4     process, the parent matrix having parent elements;  
5           obtaining a child matrix, the child matrix being a first moment matrix of a child  
6     process, the child process being nested within the parent process, the child matrix having  
7     child elements; and  
8           calculating elements of an expanded matrix, the expanded matrix being a first  
9     moment matrix of a model, the model representing the child model instantiated within the  
10    parent model, the elements of the expanded matrix being calculated as a function of the  
11    child elements and the parent elements.

1           12.     A system comprising:  
2           logic configured to obtain a parent matrix, the parent matrix being a first moment  
3     matrix of a parent process, the parent matrix having parent elements;  
4           logic configured to obtain a child matrix, the child matrix being a first moment  
5     matrix of a child process, the child process being nested within the parent process, the  
6     child matrix having child elements; and  
7           logic configured to calculate elements of an expanded matrix, the expanded matrix  
8     being a first moment matrix of a model, the model representing the child model  
9     instantiated within the parent model, the elements of the expanded matrix being calculated  
10    as a function of the child elements and the parent elements.



13. In a system having a parent matrix,  $N^M$ , and a child matrix,  $N^S$ , the parent matrix being a first moment matrix of a parent model, the parent matrix having elements,  $n_{i,j}^M$ ,  $i$  and  $j$  being indices of the parent matrix, the parent matrix having first-row elements,  $n_{1,j}^M$ , the parent matrix further having diagonal elements  $n_{j,j}^M$ , the child matrix being a first moment matrix of a child model, the child model being a submodel within the parent model, the child matrix having elements,  $n_{k,l}^S$ ,  $k$  and  $l$  being indices of the child matrix, the child matrix having first-row elements,  $n_{1,k}^S$ , the child matrix further having diagonal elements,  $n_{k,k}^S$ , a system comprising:

logic configured to calculate a first set of first-row elements,  $n_{1,j}^F$ , for an expanded matrix, the expanded matrix being a first moment matrix of the child model instantiated within the parent model, the first set of first row elements being calculated according to:

$$n_{1,j}^F = n_{1,j}^M;$$

logic configured to calculate a second set of first-row elements,  $n_{1,k}^F$ , for the expanded matrix, the second set of first row elements being calculated according to:

$$n_{1,k}^F = n_{1,S}^M n_{1,k}^S;$$

logic configured to calculate a first set of diagonal elements,  $n_{j,j}^F$ , for the expanded matrix, the first set of diagonal elements being calculated according to:

$$n_{j,j}^F = n_{j,j}^M; \text{ and}$$

logic configured to calculate a second set of diagonal elements,  $n_{k,k}^F$ , for the expanded matrix, the second set of diagonal elements being calculated according to:

$$n_{k,k}^F = n_{k,k}^S + (n_{S,S}^M - 1) \cdot n_{1,k}^S.$$

14. A computer-readable medium comprising:

computer-readable code adapted to instruct a programmable device to obtain elements of a parent matrix,  $N^M$ , the parent matrix being a first moment matrix of a parent model;

computer-readable code adapted to instruct a programmable device to obtain elements of a child matrix,  $N^S$ , the child matrix being a first moment matrix of a child model, the child model being a submodel within the parent model;

computer-readable code adapted to instruct a programmable device to determine elements of an expanded matrix,  $N^F$ , the expanded matrix being a first moment matrix of a flattened model, the flattened model representing an instantiation of the child model within the parent model, the elements of the expanded matrix being determined as a function of the elements of the parent matrix and the elements of the child matrix.

15. The computer-readable medium of claim 14, further comprising:

computer-readable code adapted to instruct a programmable device to obtain first-row elements,  $n_{1,j}^M$ , of the parent matrix; and

computer-readable code adapted to instruct a programmable device to obtain diagonal elements,  $n_{j,j}^M$ , of the parent matrix.

1           16.     The computer-readable medium of claim 15, further comprising:  
 2           computer-readable code adapted to instruct a programmable device to obtain first-  
 3 row elements,  $n_{1,k}^S$ , of the child matrix; and  
 4           computer-readable code adapted to instruct a programmable device to obtain  
 5 diagonal elements,  $n_{k,k}^S$ , of the child matrix.

1           17.     The computer-readable medium of claim 16, further comprising:  
 2           computer-readable code adapted to instruct a programmable device to calculate a  
 3 first set of first-row elements,  $n_{1,j}^F$ , for the expanded matrix, the first set of first row  
 4 elements being calculated according to:

$$5 \qquad n_{1,j}^F = n_{1,j}^M.$$

1           18.     The computer-readable medium of claim 16, further comprising:  
 2           computer-readable code adapted to instruct a programmable device to calculate a  
 3 second set of first-row elements,  $n_{1,k}^F$ , for the expanded matrix, the second set of first row  
 4 elements being calculated according to:

$$5 \qquad n_{1,k}^F = n_{1,S}^M n_{1,k}^S.$$

1           19.     The computer-readable medium of claim 16, further comprising:  
 2           computer-readable code adapted to instruct a programmable device to calculate a  
 3     first set of diagonal elements,  $n_{j,j}^F$ , for the expanded matrix, the first set of diagonal  
 4     elements being calculated according to:

$$5 \qquad n_{j,j}^F = n_{j,j}^M.$$

1           20.     The computer-readable medium of claim 16, further comprising:  
 2           computer-readable code adapted to instruct a programmable device to calculate a  
 3     second set of diagonal elements,  $n_{k,k}^F$ , for the expanded matrix, the second set of diagonal  
 4     elements being calculated according to:

$$5 \qquad n_{k,k}^F = n_{k,k}^S + (n_{S,S}^M - 1) \cdot n_{1,k}^S.$$